

	Companies C ₁ , C ₂ C ₁							
		C ₁	C ₂	C ₃		C_{T}		
Financial Data Categories D ₁ , D ₂ D ₃₀	D ₁ D ₂ D ₃	X _{1,1} X _{2,1} X _{3,1}	X _{1,2} X _{2,2} X _{3,2}	X _{1,3} X _{2,3} X _{3,3}		X _{1,T} X _{2,T} X _{3,T}		
530						•		
		٠	•	•		•		
	D ₃₀	X _{30,1}				X _{30,T}		

X Matrix 100 (valuation data)

Companies C₁, C₂ ... C_T

Time Indices t to t-2500

Companies of, oz1									
	C ₁	C ₂	C_3	•••	C_{τ}	200			
t t-1 t-2	$Y_{t,1}$ $Y_{t-1,1}$ $Y_{t-2,1}$	$Y_{t,2} \\ Y_{t-1,2} \\ Y_{t-2,2}$	$Y_{t,3} \\ Y_{t-1,3} \\ Y_{t-2,3}$		$\begin{matrix} Y_{t,T} \\ Y_{t-1,T} \\ Y_{t-2,T} \end{matrix}$				
			•						
		•	•						
	•	•	•						
						1			
t-250	00 .	-							

Y Matrix 200 (time-series data)

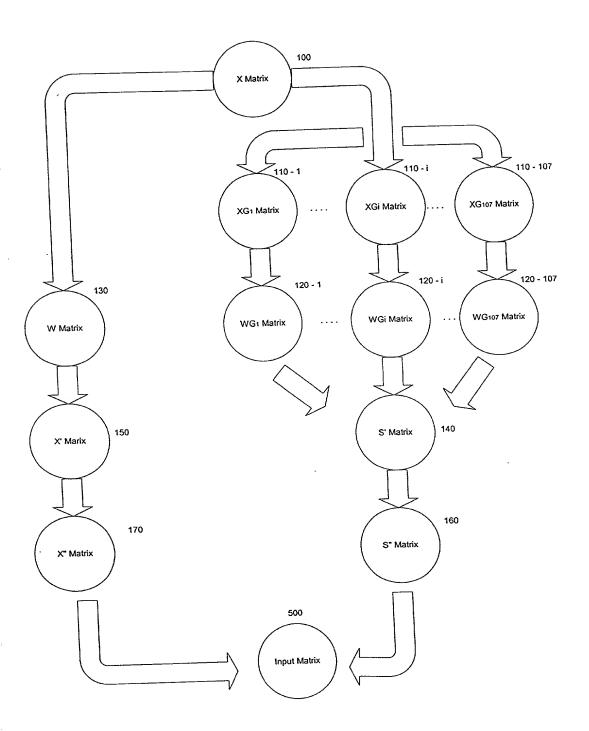


FIG. 4

A Matrix 610

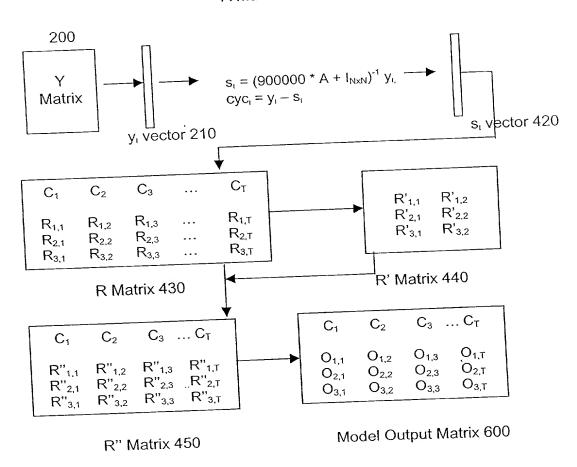


FIG. 5

